

## Implied Volatilities ABN Amro Holding NV

Amsterdam Market

### Individual Equity Options AAB

Call implied volatility	Series	Strike	Put implied volatility
23.3	21 September 2007	21.00	25.9
29.4	21 September 2007	22.00	25.9
30.1	21 September 2007	23.00	25.9
24.5	21 September 2007	24.00	25.9
22.6	21 September 2007	25.00	25.9
21.3	21 September 2007	26.00	25.9
26.7	21 September 2007	27.00	25.9
25.5	21 September 2007	28.00	25.6
25.5	21 September 2007	29.00	25.3
25.1	21 September 2007	30.00	24.6
24.5	21 September 2007	31.00	24.4
24.1	21 September 2007	32.00	23.8
23.6	21 September 2007	33.00	23.5
23.5	21 September 2007	34.00	23.5
23.4	21 September 2007	35.00	23.0
23.3	21 September 2007	36.00	23.0
23.4	21 September 2007	37.00	22.9
23.1	21 September 2007	38.00	22.9
22.5	21 September 2007	39.00	22.0
22.9	21 September 2007	40.00	22.5
23.1	21 September 2007	41.00	22.5
22.9	21 September 2007	42.00	22.4
69.2	19 October 2007	10.00	28.0
57.1	19 October 2007	12.50	28.0
42.1	19 October 2007	15.00	28.0
42.6	19 October 2007	17.50	28.0
34.7	19 October 2007	18.00	28.0
23.6	19 October 2007	20.00	28.0
24.9	19 October 2007	22.00	28.0
27.0	19 October 2007	22.50	28.0
27.0	19 October 2007	24.00	28.0
18.7	19 October 2007	25.00	28.1
24.0	19 October 2007	30.00	23.9
24.0	19 October 2007	32.00	23.9
24.0	19 October 2007	34.00	23.9
24.0	19 October 2007	35.00	23.9
24.0	19 October 2007	36.00	23.9
24.0	19 October 2007	37.00	23.9

Web site: [www.euronext.com/derivatives](http://www.euronext.com/derivatives)

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24.0	19 October 2007	38.00	23.9
24.0	19 October 2007	40.00	23.9
36.8	21 December 2007	15.00	24.9
29.3	21 December 2007	18.00	24.9
22.7	21 December 2007	20.00	24.9
19.6	21 December 2007	22.00	24.9
23.4	21 December 2007	23.00	24.9
24.4	21 December 2007	24.00	24.9
19.9	21 December 2007	25.00	24.8
24.3	21 December 2007	26.00	24.1
23.8	21 December 2007	27.00	23.4
23.4	21 December 2007	28.00	23.0
22.8	21 December 2007	29.00	22.1
22.0	21 December 2007	30.00	21.9
21.9	21 December 2007	31.00	21.8
21.5	21 December 2007	32.00	21.4
20.9	21 December 2007	34.00	20.8
20.8	21 December 2007	36.00	20.1
20.4	21 December 2007	37.00	20.1
20.3	21 December 2007	38.00	20.0
20.0	21 December 2007	40.00	19.6
22.4	20 March 2008	24.00	24.0
21.4	20 March 2008	26.00	22.8
21.0	20 March 2008	28.00	22.0
20.4	20 March 2008	30.00	21.3
20.0	20 March 2008	32.00	20.5
19.6	20 March 2008	34.00	20.0
19.1	20 March 2008	36.00	19.6
19.0	20 March 2008	38.00	19.0
18.8	20 March 2008	40.00	19.0
11.5	20 June 2008	20.00	27.3
11.3	20 June 2008	24.00	23.4
15.4	20 June 2008	25.00	22.9
19.5	20 June 2008	28.00	21.5
19.5	20 June 2008	30.00	20.8
19.1	20 June 2008	32.00	20.0
19.0	20 June 2008	36.00	19.0
18.0	20 June 2008	40.00	18.5
35.4	19 December 2008	10.00	25.4
27.9	19 December 2008	12.50	25.4
20.9	19 December 2008	14.00	25.4
21.6	19 December 2008	15.00	25.4
17.3	19 December 2008	16.00	25.4
12.4	19 December 2008	18.00	25.4
10.8	19 December 2008	20.00	24.1
9.1	19 December 2008	22.00	23.8
10.9	19 December 2008	22.50	23.4
15.9	19 December 2008	24.00	22.5
19.3	19 December 2008	25.00	22.0
20.0	19 December 2008	28.00	21.0
19.5	19 December 2008	30.00	20.3
19.0	19 December 2008	32.00	20.0
18.4	19 December 2008	36.00	19.0

18.0	19 December 2008	40.00	18.5
29.4	18 December 2009	10.00	30.9
29.0	18 December 2009	12.50	30.9
17.1	18 December 2009	15.00	28.0
15.5	18 December 2009	16.00	26.5
17.4	18 December 2009	17.50	24.9
10.3	18 December 2009	19.50	24.1
9.9	18 December 2009	20.00	24.1
13.6	18 December 2009	22.00	23.0
20.0	18 December 2009	24.00	22.1
20.6	18 December 2009	25.00	22.0
19.9	18 December 2009	28.00	21.0
19.6	18 December 2009	30.00	20.0
19.0	18 December 2009	32.00	20.0
18.0	18 December 2009	36.00	19.0
18.0	18 December 2009	40.00	18.8
19.9	17 December 2010	15.00	26.3
15.7	17 December 2010	16.00	25.9
17.7	17 December 2010	17.50	24.4
10.9	17 December 2010	19.00	24.0
9.8	17 December 2010	20.00	23.5
20.9	17 December 2010	24.00	22.0
20.9	17 December 2010	25.00	22.0
19.6	17 December 2010	30.00	20.0
19.0	17 December 2010	32.00	20.0
18.8	17 December 2010	35.00	19.0
18.0	17 December 2010	40.00	18.6
17.0	17 December 2010	48.00	18.1
12.6	16 December 2011	18.00	24.0
11.4	16 December 2011	19.00	23.5
13.3	16 December 2011	20.00	23.0
21.0	16 December 2011	24.00	22.0
21.0	16 December 2011	25.00	22.0
19.8	16 December 2011	30.00	20.0
19.0	16 December 2011	32.00	20.0
18.0	16 December 2011	40.00	19.0
17.0	16 December 2011	48.00	18.0

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